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3624

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Gastineau *et al.*

Appl. No.: 09/815,589

Filed: March 23, 2001

For: HEDGING TRADING OF MUTUAL
FUNDS OR OTHER PORTFOLIO
BASKET PRODUCTS

Examiner: TBA

Art Unit: 3624

Confirmation No.: 7446

Atty. Docket No: 00322.0007.CNUS01

Date: January 23, 2006

TRANSMITTAL OF INFORMATION DISCLOSURE
STATEMENT UNDER 37 C.F.R. §1.56, 1.97 and 1.98***Mail Stop Amendment***

Commissioner for Patents

P.O. Box 1450

Alexandria, VA 22313-1450

Sir:

Applicants submit the following documents for appropriate action by the U.S. Patent and Trademark Office:

- ☒ Information Disclosure Statement under 37 C.F.R. §1.56, 1.97 and 1.98;
- ☒ Form PTO-1449 citing nineteen (19) references; and
- ☒ Return postcard.

CERTIFICATE OF MAILING
(37 C.F.R. §1.8a)


I hereby certify that this paper (along with any referred to as being attached or enclosed) is being deposited with the United States Postal Service on the date shown below with sufficient postage as First Class Mail in an envelope addressed to Mail Stop Amendment, Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

January 23, 2006
Date of DepositJoan M. Gordon
Name of Person Mailing Paper
Signature of Person Mailing Paper

Applicant believes no fees are due in connection with this transmittal. However, if any fees are in fact due, the Commissioner is hereby authorized to charge our Deposit Account No. **08-3038**. Kindly make reference to Howrey Docket No. **00322.0007.CNUS01** when debiting this account.

Respectfully submitted,

Date: January 23, 2006


Michael J. Stimson (Reg. No. 45,429)

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SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT
UNDER 37 CFR § 1.56, 1.97 AND 1.98

Mail Stop Amendments

Commissioner for Patents

P.O. Box 1450

Alexandria, VA 22313-1450

Dear Sir:

In compliance with the duty of disclosure under 37 C.F.R. § 1.56, it is respectfully requested that this Supplemental Information Disclosure Statement be entered and the documents listed on attached Form PTO-1449 be considered by the Examiner and made of record. The nineteen (19) listed documents required by 37 C.F.R. § 1.98(a)(2) were submitted in U.S. Application Serial No. 09/536,258 on December 9, 2005, and copies of these references are therefore not included here. In accordance with 37 C.F.R. §§ 1.97(g),(h), this Supplemental Information Disclosure Statement is not to be construed as a representation that a search has been made, and is not to be construed to be an admission that the information cited is, or is considered to be, material to patentability as defined in 37 C.F.R. § 1.56(b).

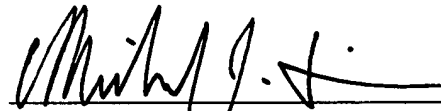
This Information Disclosure Statement is being filed before the mailing date of a first Office Action on the merits, therefore no statement under 37 C.F.R. § 1.97(e) or fee is required.

It is respectfully requested that the Examiner initial and return a copy of the enclosed Form PTO-1449 and indicate in the official file wrapper of this patent application that the documents have been considered.

Applicant believes no fees are due in connection with this transmittal. However, if any fees are in fact due, the Commissioner is hereby authorized to charge our Deposit Account No. 08-3038. Kindly make reference to Howrey Docket No. 00322.0007.CNUS01 when debiting this account.

Applicants respectfully request that the listed documents be made of record in the present case.

Respectfully submitted,



Michael J. Stimson (Reg. No. 45,429)

Date: January 23, 2006

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2941 Fairview Park Drive, Box 7
Falls Church, VA 22042
Facsimile (571) 273-8300
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I hereby certify that this paper (along with any referred to as being attached hereto) is being deposited with the United States Postal Service on the date shown below with sufficient postage as First Class Mail in an envelope addressed to *Mail Stop Amendment*, Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

January 23, 2006
Date of Deposit

Joan M. Gordon
Name of Person Mailing Paper



Signature of Person Mailing Paper

Form PTO-1449 (modified)

Atty. Docket No.:
00322.0007.CNUS01Serial No.:
09/815,589

List of Patents and Publications for Applicant's

Applicant:
Gary L. Gastineau *et al.*

INFORMATION DISCLOSURE STATEMENT

Filing Date:
March 23, 2001Group:
3624

(Use several sheets if necessary)

U.S. Patent Documents
See Page 1Foreign Patent Documents
See Page 1Other Art
See Pages 1-2

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
	A1	5,765,165	06/09/1998	Harper	707	104	
	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1	WO 01/03046	11.01.2001	PCT			Y
	B2	WO 02/091109	14.11.2002	PCT			Y
	B3	WO 03/001325	03.01.2003	PCT			Y
	B4	WO 03/083616	09.10.2003	PCT			Y

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander <i>et al.</i> , <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
	C4	"The Risk and Return from Factors," by Louis K. C. Chan <i>et al.</i> , <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor <i>et al.</i> , <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman <i>et al.</i> , <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.

EXAMINER:

DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)



Form PTO-1449 (modified) JAN 26 2006		Atty. Docket No.: 00322.0007.CNUS01	Serial No.: 09/815,589
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT (Use several sheets if necessary)		Applicant: Gary L. Gastineau <i>et al.</i>	
		Filing Date: March 23, 2001	Group: 3624
U.S. Patent Documents See Page 1	Foreign Patent Documents See Page 1	Other Art See Pages 1-2	

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
	C8	"International Portfolio Diversification: A Multivariate Analysis for a Group of Latin American Countries," by Donald R. Lessard, <i>The Journal of Finance</i> , Vol. 28, No. 3 (Jun., 1973), pp. 619-633.
	C9	"Principal Blind Bidding In Portfolio Trading," <i>Traders</i> , No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
	C10	"Common Factors in Security Returns: Microeconomic Determinants and Macroeconomic Correlates," by Barr Rosenberg <i>et al.</i> , Institute of Business and Economic Research, University of California, Berkeley, Working Paper No. 44, May 13-14, 1976, pp. 1-55.
	C11	"Extra-Market Components of Covariance Among Security Prices," by Barr Rosenberg <i>et al.</i> , University of California, Berkeley, Research Program in Finance, Working Paper RPF-013, pp. 1-45.
	C12	"Factor Analysis and Principal Components," by Hans Schneeweiss <i>et al.</i> , <i>Journal of Multivariate Analysis</i> , Vol. 55, pp. 105-124 (1995).
	C13	"Common Principal Components and Related Multivariate Models," by Bernhard Flury, <i>Department of Mathematics, Indiana University, Bloomington, Indiana</i> , Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.

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INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)